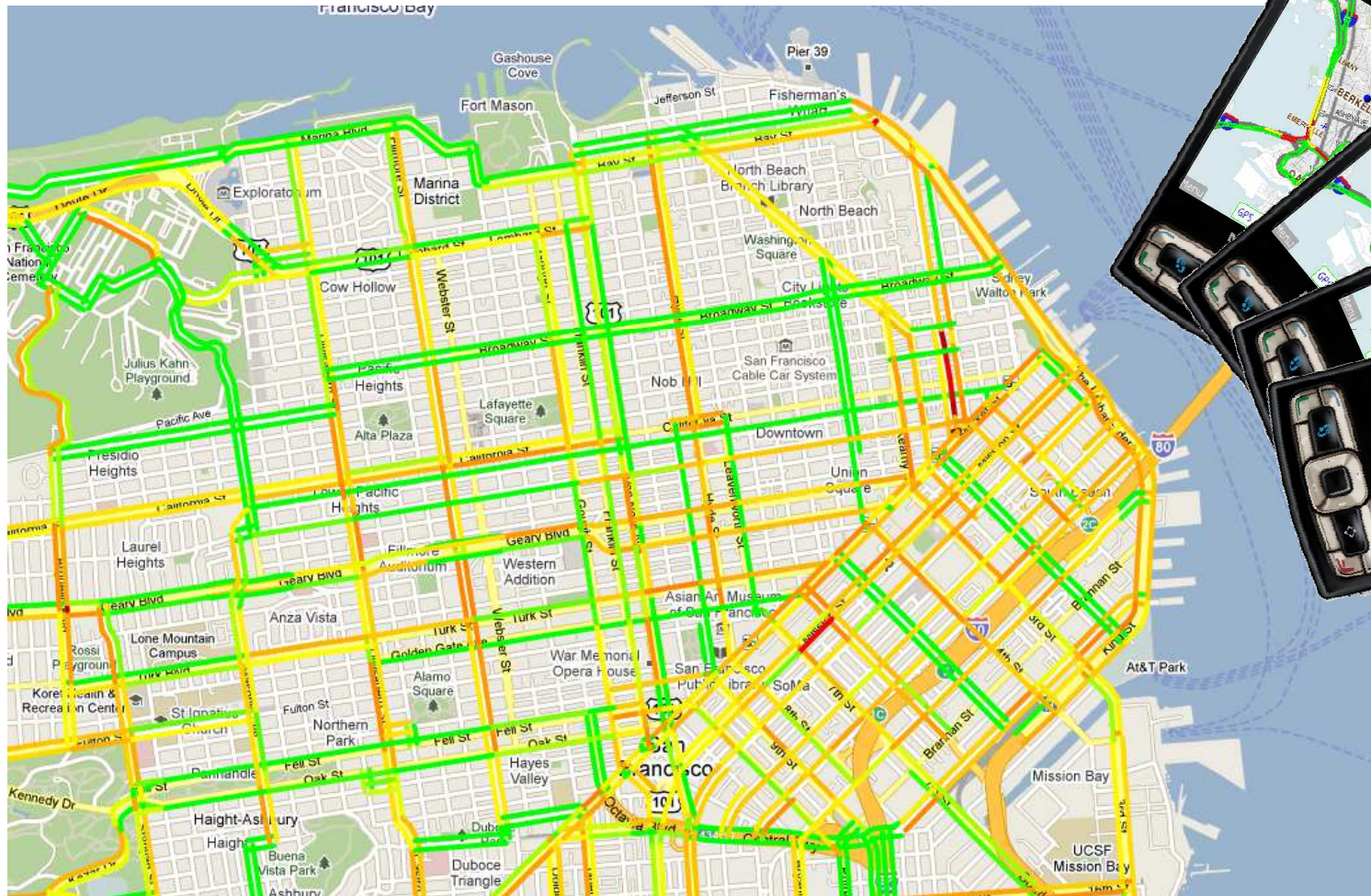




Arterial traffic

An integrated approach of distributed systems modeling and statistical models

<http://traffic.berkeley.edu>



EE 291 (Spring 2010) – Aude Hofleitner



Recall: distributed systems modelling

Lighthill-Whitham-Richards partial differential equation

- Nonlinear first order hyperbolic scalar conservation law
- Concave flux function (empirical fundamental diagram)
- Weak boundary conditions
[Lighthill-Whitham, 1955; Richards, 1956]

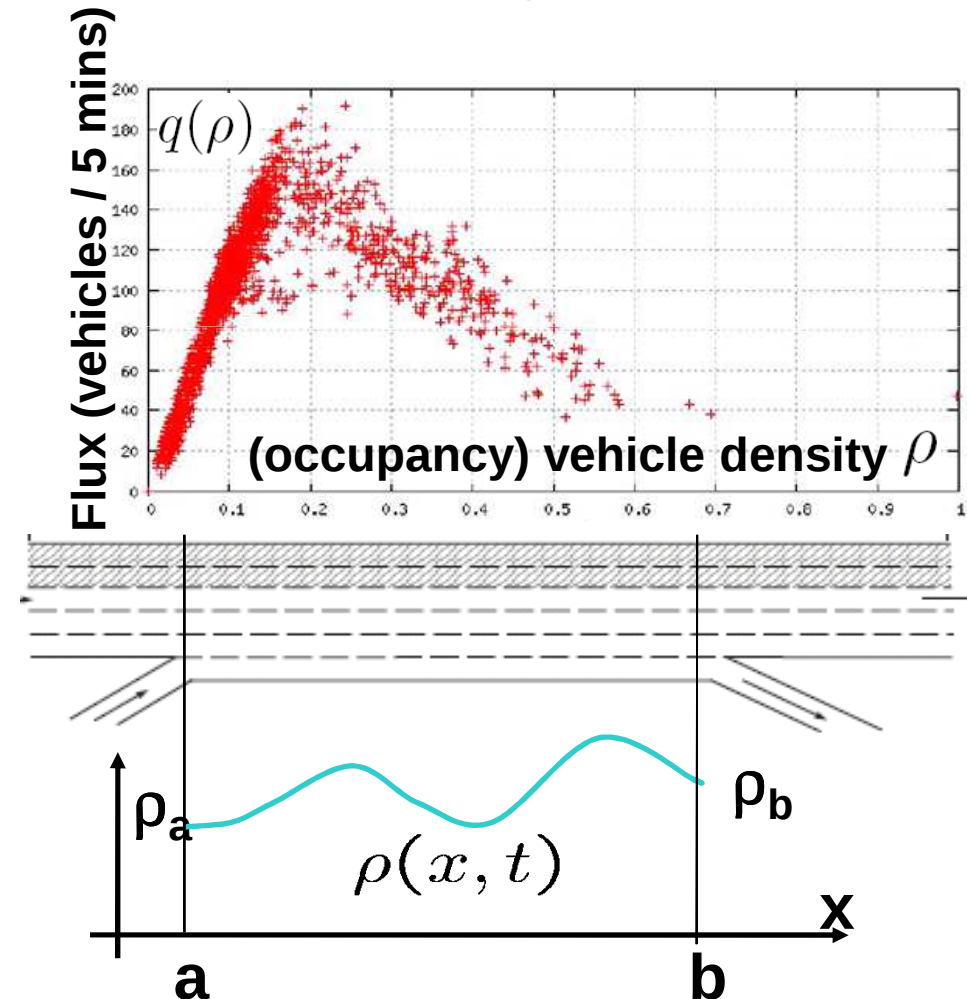
$\rho(x, t)$ is the vehicle density.

$$\frac{\partial \rho}{\partial t} + \frac{\partial q(\rho)}{\partial x} = 0$$

$$\rho(a, t) = \rho_a(t)$$

$$\rho(b, t) = \rho_b(t)$$

$$\rho(x, 0) = \rho_0(x)$$



In the case of arterial traffic

- A lot of **unknown** and highly **variable** parameters
 - Traffic lights
 - Pedestrians
 - Bad parking
 - Delivery trucks...
 - Capacity of the road
 - Different traffic flows (bikes, trucks...)



An integrated approach of distributed systems and statistical models



1. **Model the dynamics of the distributed system** (assumptions, LWR equation...)
2. Define a set of **independent parameters P** describing the model (often have physical interpretations)
3. **Derive the probability distributions** of the state variables (density, velocity...) parameterized by P
4. When you observe data, estimate the parameters by maximizing the probability to observe the data: **maximize the likelihood**
If you observe a lot of long travel times, long delays, the road is likely congested...



Step 1: Assumptions and model dynamics

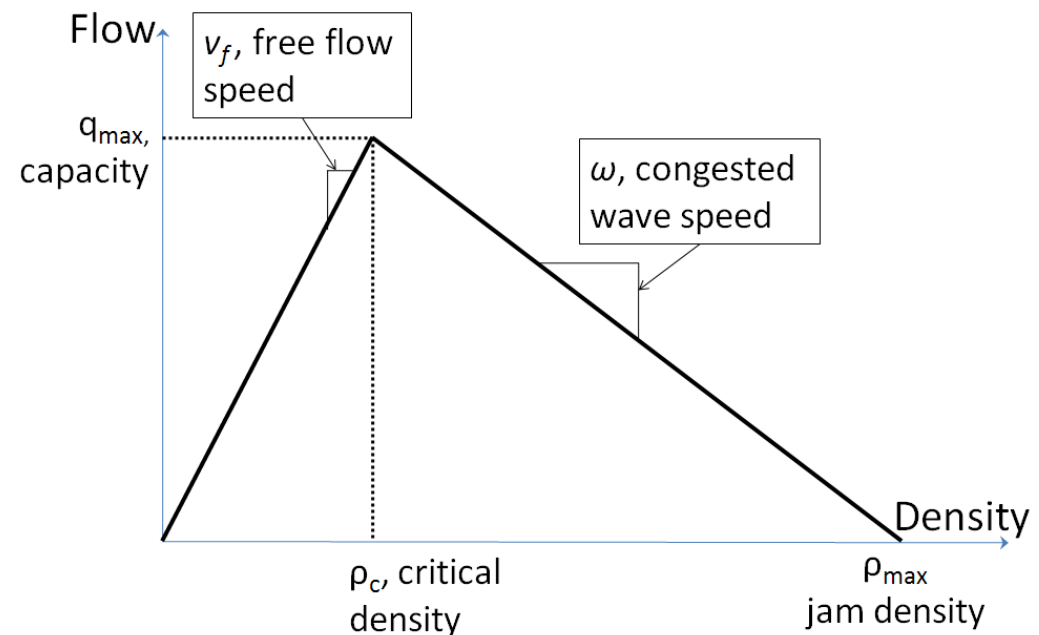
- Neglect overtaking
- Stationarity of traffic conditions (constant arrival rate, fixed cycle timing, no constant increase or decrease of queue lengths)
- Triangular fundamental diagram
- Conservation of vehicles

$$\frac{\partial \rho}{\partial t} + \frac{\partial q(\rho)}{\partial x} = 0$$

$$\rho(a, t) = \rho_a(t)$$

$$\rho(b, t) = \rho_b(t)$$

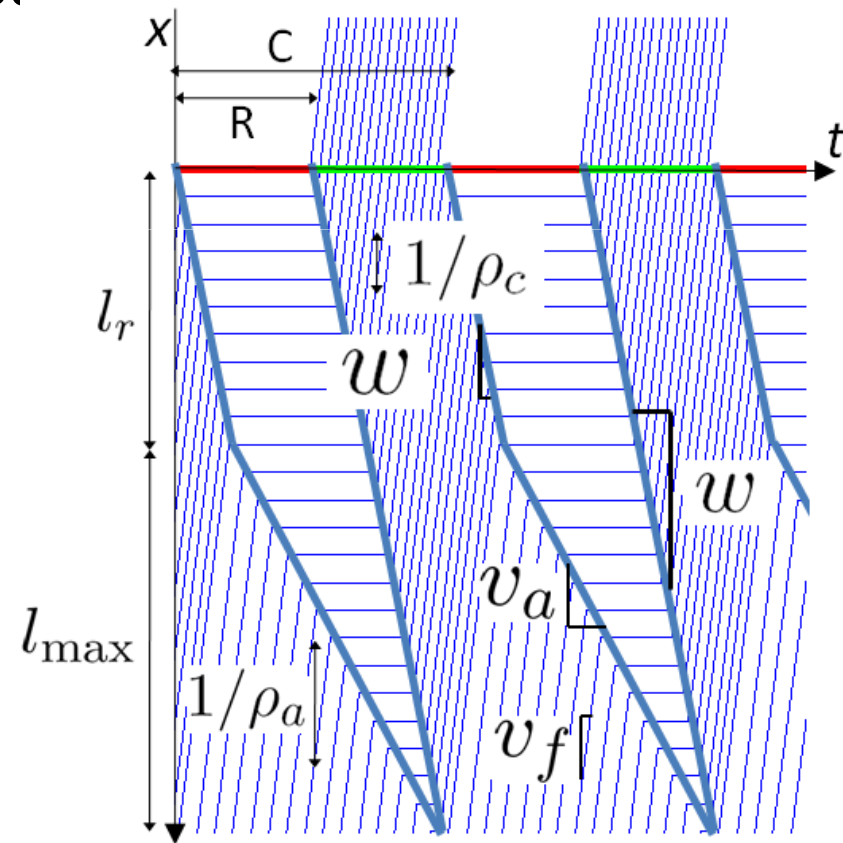
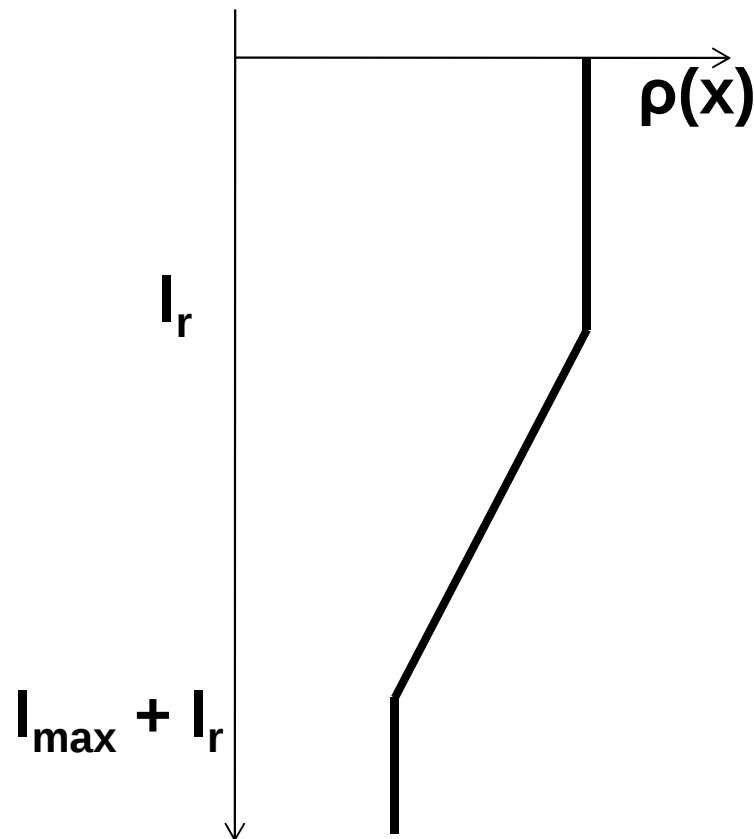
$$\rho(x, 0) = \rho_0(x)$$





Step 2: Define the relevant parameters of the model

- Cycle timing (red and cycle time)
- Traffic conditions (arrival rate, queue length, clearing time)
- Driving behavior (free flow speed, distribution of free flow speed)
- Undersaturated regime
- Congested regime





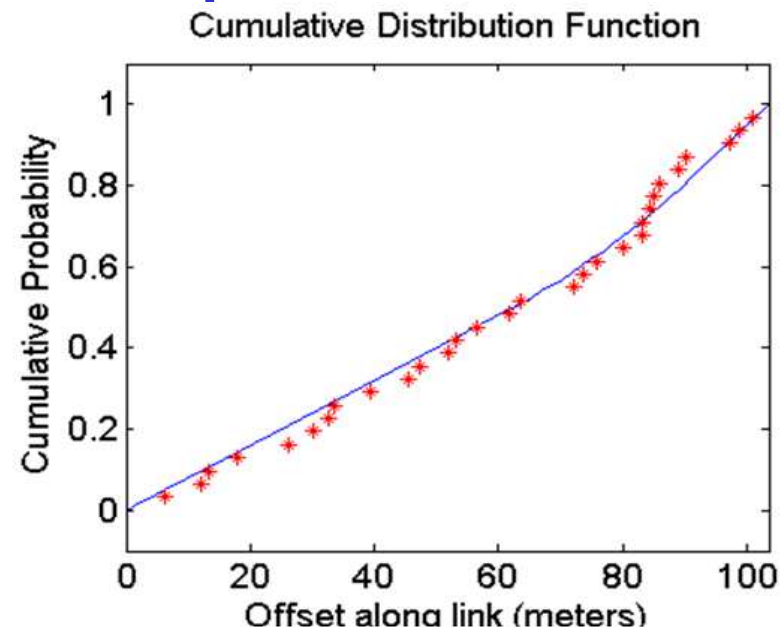
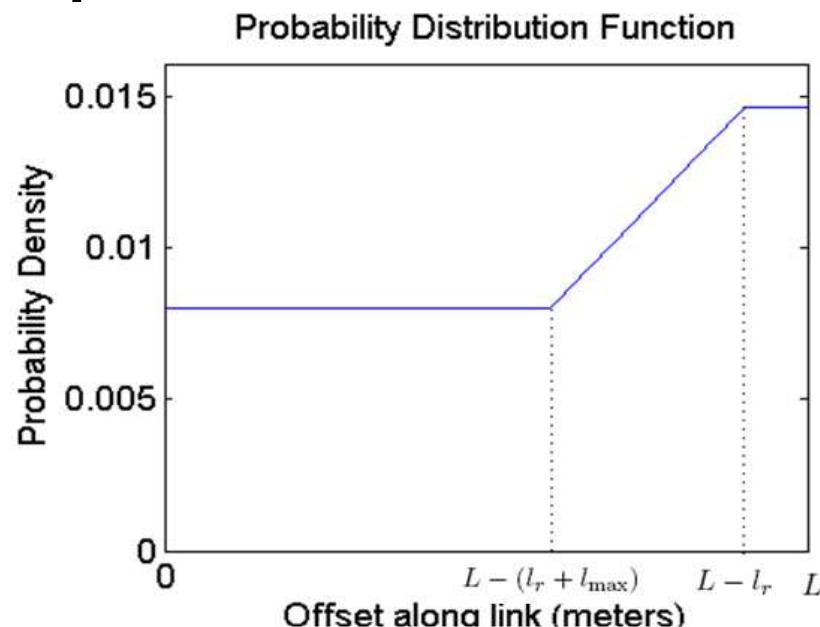
Step 3: Model the distribution of state variables

Variable of interest: **density** at location x , averaged over time

→ Probability distribution of observing a car at location x is **proportional to the average density** (normalizing constant)

→ **Spatial heterogeneity** of the travel time on arterials

→ Depends on the network and model **parameters**





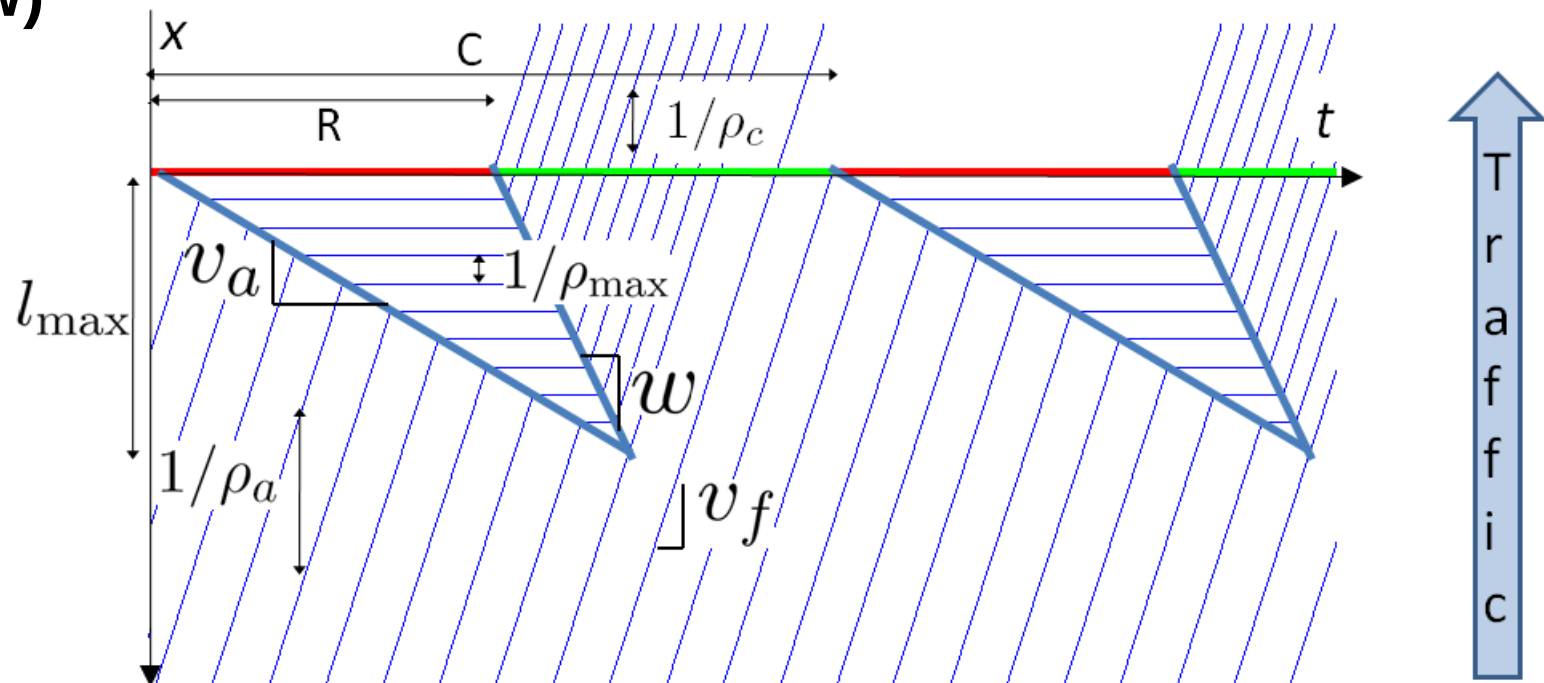
Step 3: Model the distribution of state variable

Variable of interest: travel time. Depends on:

- the **delay** experienced,
- the **driving behavior**

→ Conditional probability distribution of travel time for a given free flow speed for a given set of parameters

→ Integrate over the free flow speeds (total probability law)





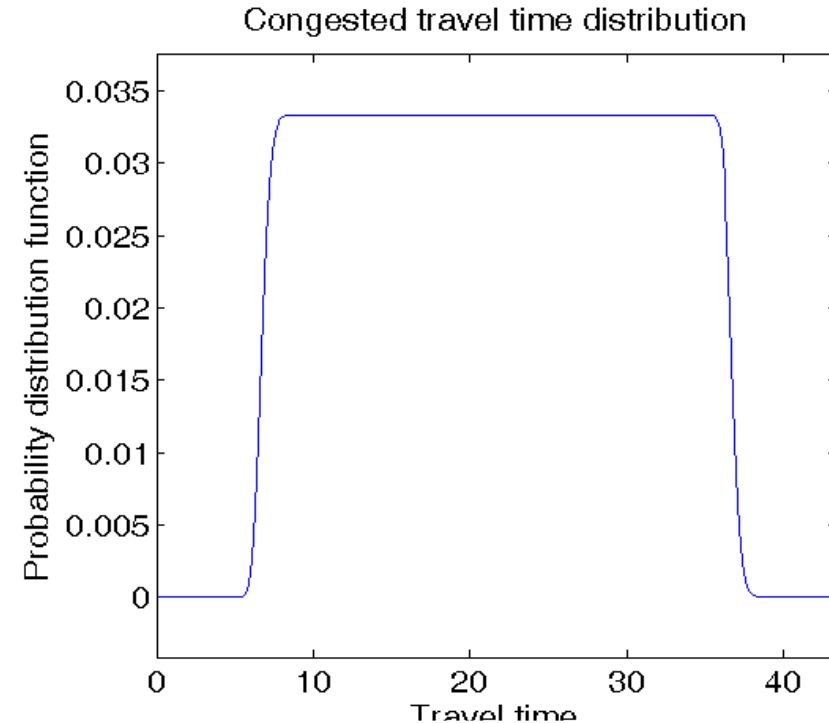
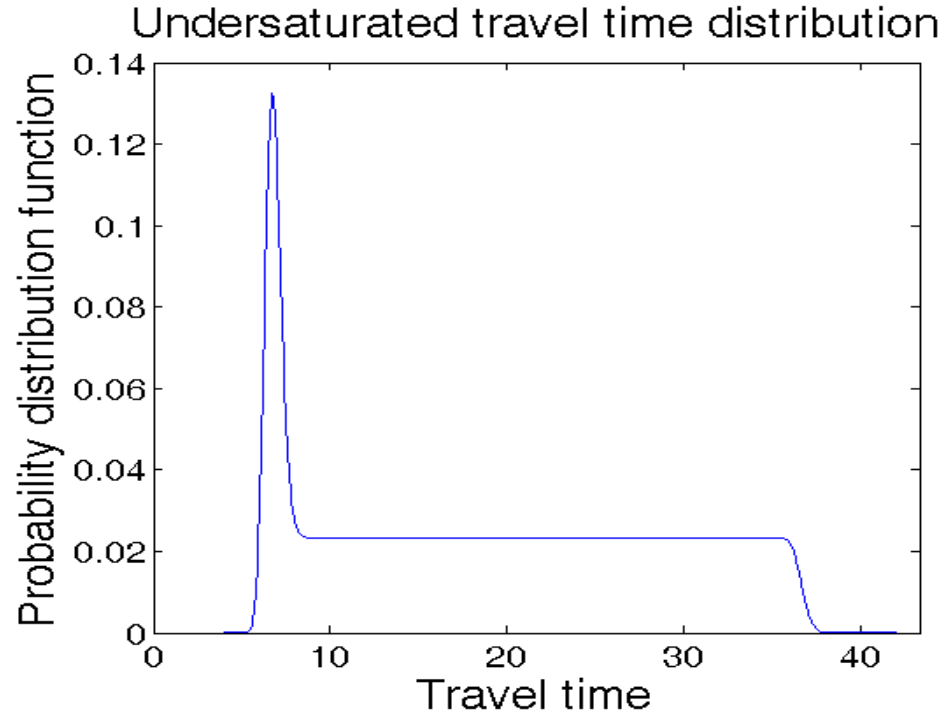
Step 3: Model the distribution of travel times

Parametric travel time distributions, depends on

- Origin a and destination b
- Parameters of the model

The distributions are **quasi-concave** (sublevel sets are convex).

Proof not detailed here





Step 4: estimate the parameters with data

The likelihood function:

- Probability of the observations conditioned on the value of the parameters,

Maximize the log-likelihood:

- Optimization problem
- Might have constraints dictated by the physics of the problem

e.g. bounds on the parameters, constraint on signals sharing an intersection, stationarity assumptions...

→ **Best estimate of the parameters, given the observed data**



Step 4: estimate the parameters with data

- Solve the **constrained optimization** problem

$$\begin{aligned} & \text{maximize} && \sum_i \ln(f(x_i)) \\ & \rho_a, \rho_{\max}, \rho_c, \\ & \bar{v}_f, R, C, l_r, \alpha, \sigma^2 \\ & \text{s.t} && \rho_a \leq \rho_c(1 - R/C) \\ & && l_r + v_f(C - R)\rho_c/\rho_{\max} \leq L \end{aligned}$$

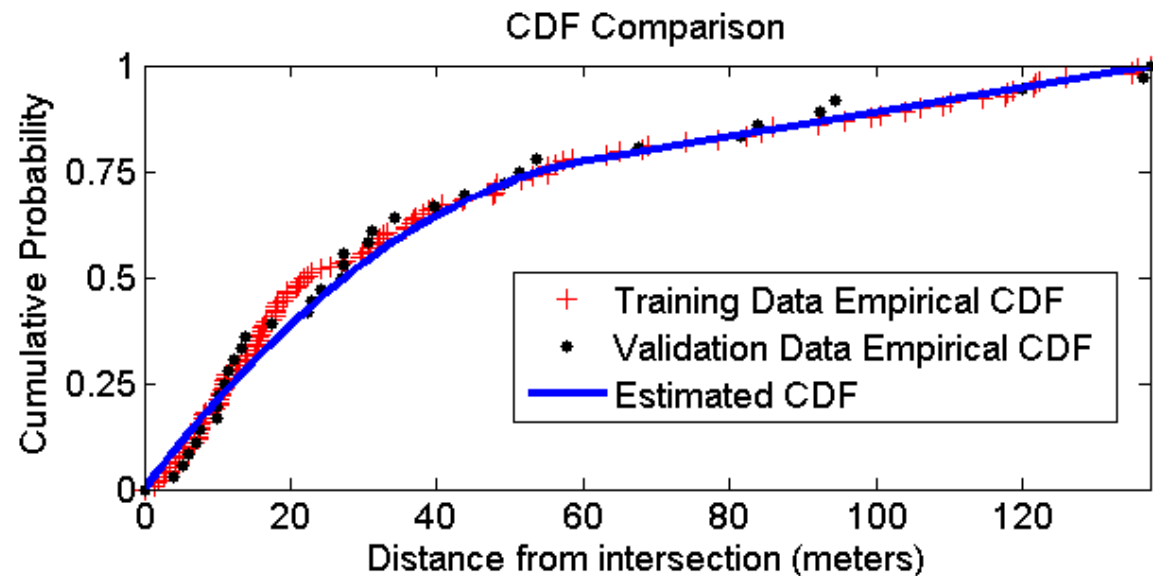
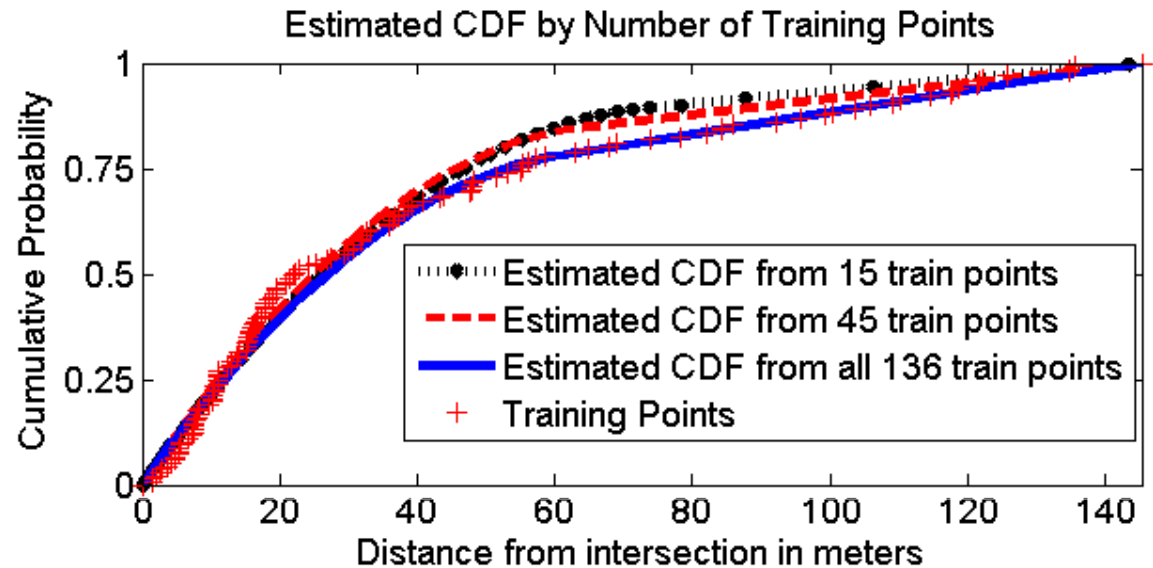
The constraints are given by the physics of the model
(stationarity, cycle timing, queue length...)

- ➔ Estimation of the road parameters
- ➔ Spatial distribution of vehicles on a link: models the spatial heterogeneity of travel times
- ➔ Travel time distribution estimation and prediction



Results

- Needs little data
- Does not overfit
- Physical interpretation
- Estimation and prediction of travel times
- Improve accuracy (compare to baseline model)





Future work

- **For this project:** finalize the results for the travel time estimation and prediction
- **Ongoing work:**
 - Spatio temporal evolution of traffic conditions: transition probability matrices on the evolution of parameters (Hidden Markov Model)
→ Summer 2010
 - Hierarchical model (bayesian analysis)
→ Currently testing
 - Joint distribution of travel times on links with multiple intersections (flow synchronization)

Questions?



Thank you for your attention

<http://traffic.berkeley.edu>

